

MARGIN REQUIREMENT						
Effective from 24 March 2023 onwards				Unit : Baht / Contract		
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
↑ SET50 Futures	9,380.00	6,592.80	2,840.80	2,345.00	1,648.20	710.20
PRECIOUS METAL FUTURES						
50 Baht Gold Futures	44,625.00	31,365.00	13,515.00	11,156.25	7,841.25	3,378.75
10 Baht Gold Futures	8,925.00	6,273.00	2,703.00	2,231.25	1,568.25	675.75
Gold Online Futures	23,275.00	16,359.00	7,049.00	5,818.75	4,089.75	1,762.25
Silver Online Futures	5,390.00	3,788.40	1,632.40	1,347.50	947.10	408.10
CURRENCY FUTURES						
USD Futures	1,120.00	787.20	339.20	280.00	196.80	84.80
EUR/USD Futures	875.00	615.00	265.00	1,750.00	1,230.00	530.00
USD/JPY Futures	1,295.00	910.20	392.20	2,590.00	1,820.40	784.40
AGRICULTURE FUTURES						
RSS3 Futures	28,700.00	20,172.00	8,692.00	28,700.00	20,172.00	8,692.00
Spot Month Margin (LTD-10)	90,825.00	63,837.00	27,507.00	-	-	-
Japanese Rubber	3,640.00	2,558.40	1,102.40	3,640.00	2,558.40	1,102.40
SECTOR FUTURES						
BANK Index Futures	18,375.00	12,915.00	5,565.00	4,593.75	3,228.75	1,391.25
↑ COMM Index Futures	21,875.00	15,375.00	6,625.00	5,468.75	3,843.75	1,656.25
ENERG Index Futures	8,470.00	5,953.20	2,565.20	2,117.50	1,488.30	641.30
FOOD Index Futures	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
ICT Index Futures	7,070.00	4,969.20	2,141.20	1,767.50	1,242.30	535.30
INTEREST RATE FUTURES						
5Y Government Bond	10,675.00	7,503.00	3,233.00	2,668.75	1,875.75	808.25
3M BIBOR	1,120.00	787.20	339.20	280.00	196.80	84.80
SINGLE STOCK FUTURES						
AAV	280.00	196.80	84.80	70.00	49.20	21.20
ADVANC	9,730.00	6,838.80	2,946.80	2,432.50	1,709.70	736.70
AEONTS	12,705.00	8,929.80	3,847.80	3,176.25	2,232.45	961.95
AMATA	1,610.00	1,131.60	487.60	402.50	282.90	121.90
AOT	2,765.00	1,943.40	837.40	691.25	485.85	209.35
AP	1,085.00	762.60	328.60	271.25	190.65	82.15
AWC	455.00	319.80	137.80	113.75	79.95	34.45
BA	1,435.00	1,008.60	434.60	358.75	252.15	108.65
BAM	1,120.00	787.20	339.20	280.00	196.80	84.80
BANPU	840.00	590.40	254.40	210.00	147.60	63.60
BAY	2,275.00	1,599.00	689.00	568.75	399.75	172.25
BBL	8,365.00	5,879.40	2,533.40	2,091.25	1,469.85	633.35
BCH	1,470.00	1,033.20	445.20	367.50	258.30	111.30
BCP	3,150.00	2,214.00	954.00	787.50	553.50	238.50
BCPG	805.00	565.80	243.80	201.25	141.45	60.95
BDMS	2,065.00	1,451.40	625.40	516.25	362.85	156.35
BEAUTY	140.00	98.40	42.40	35.00	24.60	10.60
BEC	945.00	664.20	286.20	236.25	166.05	71.55
↑ BEM	770.00	541.20	233.20	192.50	135.30	58.30
BGRIM	3,745.00	2,632.20	1,134.20	936.25	658.05	283.55
BH	15,050.00	10,578.00	4,558.00	3,762.50	2,644.50	1,139.50
BJC	2,555.00	1,795.80	773.80	638.75	448.95	193.45
BLA	2,870.00	2,017.20	869.20	717.50	504.30	217.30
BLAND	70.00	49.20	21.20	17.50	12.30	5.30
BPP	1,155.00	811.80	349.80	288.75	202.95	87.45
↑ BTS	700.00	492.00	212.00	175.00	123.00	53.00
CBG	6,755.00	4,747.80	2,045.80	1,688.75	1,186.95	511.45
CENTEL	5,215.00	3,665.40	1,579.40	1,303.75	916.35	394.85
CHG	280.00	196.80	84.80	70.00	49.20	21.20
CK	1,435.00	1,008.60	434.60	358.75	252.15	108.65
CKP	350.00	246.00	106.00	87.50	61.50	26.50
COM7	2,730.00	1,918.80	826.80	682.50	479.70	206.70
CPALL	4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80
CPF	1,155.00	811.80	349.80	288.75	202.95	87.45

IM = Initial Margin MM = Maintenance Margin FM = Force Close Margin

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UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
CPN	5,495.00	3,862.20	1,664.20	1,373.75	965.55	416.05
CRC	3,220.00	2,263.20	975.20	805.00	565.80	243.80
DELTA	148,925.00	104,673.00	45,103.00	37,231.25	26,168.25	11,275.75
DTAC H23X M23X U23X Z23X	4,079.25	2,867.13	1,235.43	1,019.78	716.76	308.85
EA	5,950.00	4,182.00	1,802.00	1,487.50	1,045.50	450.50
EASTW	420.00	295.20	127.20	105.00	73.80	31.80
EGCO	10,010.00	7,035.60	3,031.60	2,502.50	1,758.90	757.90
EPG	770.00	541.20	233.20	192.50	135.30	58.30
ERW	455.00	319.80	137.80	113.75	79.95	34.45
ESSO	1,085.00	762.60	328.60	271.25	190.65	82.15
GFPT	1,050.00	738.00	318.00	262.50	184.50	79.50
GLOBAL H23X M23X U23X Z23X	1,897.00	1,333.32	574.52	474.11	333.23	143.59
GLOBAL (H24 onwards)**	1,820.00	1,279.20	551.20	455.00	319.80	137.80
GPSC	5,285.00	3,714.60	1,600.60	1,321.25	928.65	400.15
GULF	3,395.00	2,386.20	1,028.20	848.75	596.55	257.05
GUNKUL	560.00	393.60	169.60	140.00	98.40	42.40
HANA	7,945.00	5,584.20	2,406.20	1,986.25	1,396.05	601.55
HMPRO	980.00	688.80	296.80	245.00	172.20	74.20
ICHI	1,260.00	885.60	381.60	315.00	221.40	95.40
INTUCH H23X M23X U23X Z23X	4,488.75	3,154.95	1,359.45	1,122.35	788.85	339.91
INTUCH (H24 onwards)**	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
IRPC	210.00	147.60	63.60	52.50	36.90	15.90
ITD	280.00	196.80	84.80	70.00	49.20	21.20
IVL	3,150.00	2,214.00	954.00	787.50	553.50	238.50
JAS	350.00	246.00	106.00	87.50	61.50	26.50
JMT	7,665.00	5,387.40	2,321.40	1,916.25	1,346.85	580.35
↑ KBANK	11,795.00	8,290.20	3,572.20	2,948.75	2,072.55	893.05
KCE	6,020.00	4,231.20	1,823.20	1,505.00	1,057.80	455.80
KEX	1,785.00	1,254.60	540.60	446.25	313.65	135.15
KKP	3,885.00	2,730.60	1,176.60	971.25	682.65	294.15
KTB	945.00	664.20	286.20	236.25	166.05	71.55
KTC	3,325.00	2,337.00	1,007.00	831.25	584.25	251.75
LH	595.00	418.20	180.20	148.75	104.55	45.05
LPN	350.00	246.00	106.00	87.50	61.50	26.50
M	3,465.00	2,435.40	1,049.40	866.25	608.85	262.35
MAJOR	1,400.00	984.00	424.00	350.00	246.00	106.00
↑ MBK	2,135.00	1,500.60	646.60	533.75	375.15	161.65
MEGA	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
MINT	2,695.00	1,894.20	816.20	673.75	473.55	204.05
MTC	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
OR	1,260.00	885.60	381.60	315.00	221.40	95.40
ORI	1,120.00	787.20	339.20	280.00	196.80	84.80
OSP	2,730.00	1,918.80	826.80	682.50	479.70	206.70
PLANB	1,225.00	861.00	371.00	306.25	215.25	92.75
PRM	840.00	590.40	254.40	210.00	147.60	63.60
PSH	1,295.00	910.20	392.20	323.75	227.55	98.05
PSL	1,715.00	1,205.40	519.40	428.75	301.35	129.85
PTG	1,015.00	713.40	307.40	253.75	178.35	76.85
PTT	1,365.00	959.40	413.40	341.25	239.85	103.35
PTTEP	11,340.00	7,970.40	3,434.40	2,835.00	1,992.60	858.60
PTTGC	3,150.00	2,214.00	954.00	787.50	553.50	238.50
QH	210.00	147.60	63.60	52.50	36.90	15.90
RATCH H23X	3,762.50	2,644.50	1,139.50	940.70	661.17	284.90
RATCH (M23 onwards)**	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
RS	1,365.00	959.40	413.40	341.25	239.85	103.35
S	140.00	98.40	42.40	35.00	24.60	10.60
SAMART	630.00	442.80	190.80	157.50	110.70	47.70
SAWAD	5,810.00	4,083.60	1,759.60	1,452.50	1,020.90	439.90
SCB	7,525.00	5,289.00	2,279.00	1,881.25	1,322.25	569.75
SCBB	7,525.00	5,289.00	2,279.00	1,881.25	1,322.25	569.75

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UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SCC	19,425.00	13,653.00	5,883.00	4,856.25	3,413.25	1,470.75
SCGP	3,780.00	2,656.80	1,144.80	945.00	664.20	286.20
SGP	700.00	492.00	212.00	175.00	123.00	53.00
SIRI	175.00	123.00	53.00	43.75	30.75	13.25
SPALI	1,785.00	1,254.60	540.60	446.25	313.65	135.15
SPCG	875.00	615.00	265.00	218.75	153.75	66.25
SPRC	1,190.00	836.40	360.40	297.50	209.10	90.10
STA	2,415.00	1,697.40	731.40	603.75	424.35	182.85
STEC	945.00	664.20	286.20	236.25	166.05	71.55
STGT	1,260.00	885.60	381.60	315.00	221.40	95.40
STPI	630.00	442.80	190.80	157.50	110.70	47.70
SUPER	105.00	73.80	31.80	26.25	18.45	7.95
↑ TASC0	1,540.00	1,082.40	466.40	385.00	270.60	116.60
TCAP	2,975.00	2,091.00	901.00	743.75	522.75	225.25
THAI	1,155.00	811.80	349.80	288.75	202.95	87.45
THANI	385.00	270.60	116.60	96.25	67.65	29.15
THCOM	2,870.00	2,017.20	869.20	717.50	504.30	217.30
THG	8,715.00	6,125.40	2,639.40	2,178.75	1,531.35	659.85
TISCO	5,110.00	3,591.60	1,547.60	1,277.50	897.90	386.90
TKN	1,435.00	1,008.60	434.60	358.75	252.15	108.65
TOA	2,975.00	2,091.00	901.00	743.75	522.75	225.25
TOP	4,445.00	3,124.20	1,346.20	1,111.25	781.05	336.55
TPIPL	140.00	98.40	42.40	35.00	24.60	10.60
TPIPP	175.00	123.00	53.00	43.75	30.75	13.25
TQM	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
↑ TRUE	945.00	664.20	286.20	236.25	166.05	71.55
TRUEE H23X M23X U23X Z23X	420.00	295.20	127.20	105.00	73.80	31.80
TTA	805.00	565.80	243.80	201.25	141.45	60.95
TTB	105.00	73.80	31.80	26.25	18.45	7.95
TTCL	455.00	319.80	137.80	113.75	79.95	34.45
TTW	490.00	344.40	148.40	122.50	86.10	37.10
TU	1,050.00	738.00	318.00	262.50	184.50	79.50
TVO H23X M23X	2,079.00	1,461.24	629.64	519.75	365.31	157.41
TVO (U23 onwards)**	1,890.00	1,328.40	572.40	472.50	332.10	143.10
UNIQ	280.00	196.80	84.80	70.00	49.20	21.20
VGI	490.00	344.40	148.40	122.50	86.10	37.10
VNG	455.00	319.80	137.80	113.75	79.95	34.45
WHA	245.00	172.20	74.20	61.25	43.05	18.55
WHAUP	280.00	196.80	84.80	70.00	49.20	21.20

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การปรับค่า MULTIPLIER ของสัญญา SINGLE STOCK FUTURES ที่มีการ CORPORATE ADJUST

โดยปกติแล้ว สัญญา Single Stock Futures จะมี Multiplier เป็น 1,000 ต่อสัญญา แต่ในกรณีที่สัญญาที่มีอักษรลงท้ายเป็น X หรือ Y หรือ Z จะมี Multiplier เปลี่ยนแปลงไป โดยสามารถพิจารณาค่า Multiplier สำหรับสัญญาที่มีการเปลี่ยนแปลงได้ ดังตารางต่อไปนี้

MULTIPLIER ของสัญญาที่มีการ CORPORATE ADJUST		
UNDERLYING	SERIES	CONTRACT SIZE
DTAC	H23X M23X U23X Z23X	6,134
GLOBAL	H23X M23X U23X Z23X	1,042
INTUCH	H23X M23X U23X Z23X	1,018
RATCH	H23X	1,054
TRUEE	H23X M23X U23X Z23X	600
TVO	H23X M23X	1,100

INTER-COMMODITY SPREAD CREDIT									
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)	
C01	FX	USD/JPY	1	A	USD	1	B	60	
I01	INDEX	COMM	1	A	SET50	2	B	70	
I01	INDEX	ENERG	1	A	SET50	1	B	60	
I01	INDEX	SET50	1	A	ICT	1	B	60	
MT1	METAL	GO	1	A	SVF	9	B	80	
S01	ICT	DTAC	1	A	TRUEE	1	B	60	
S02	PROP	ORI	1	A	WHA	3	B	50	
S02	PROP	ORI	1	A	SIRI	6	B	50	
S02	PROP	AMATA	1	A	QH	9	A	30	
S06	ENERG	GPSC	1	A	BGRIM	2	B	70	
S06	ENERG	RATCH	1	A	BCPG	4	B	70	
S06	ENERG	EGCO	1	A	RATCH	4	B	60	
S06	ENERG	EA	1	A	BGRIM	2	B	60	
S06	ENERG	TOP	1	A	BCP	2	B	60	
S06	ENERG	TOP	1	A	PTT	2	B	60	
S06	ENERG	TOP	1	A	SPRC	5	B	60	
S06	ENERG	GULF	1	A	BGRIM	1	B	60	
S06	ENERG	OR	1	A	PTG	2	B	60	
S06	ENERG	WHAUP	1	A	SUPER	7	B	60	
S06	ENERG	EGCO	1	A	GULF	3	B	50	
S06	ENERG	EGCO	1	A	WHAUP	42	B	50	
S06	ENERG	PTTEP	1	A	TOP	3	B	50	
S06	ENERG	EA	1	A	GULF	2	B	50	
S06	ENERG	TOP	1	A	BPP	3	B	50	
S06	ENERG	GULF	1	A	WHAUP	13	B	50	
S06	ENERG	BCP	1	A	BPP	2	B	50	
S06	ENERG	GULF	1	A	BPP	3	B	40	
S06	ENERG	BGRIM	1	A	SGP	4	B	40	
S06	ENERG	SPCG	1	A	WHAUP	4	B	40	
S06	ENERG	SGP	1	A	WHAUP	2	B	40	
S06	ENERG	GPSC	1	A	TTW	7	B	30	
S07	CONMAT	SCC	1	A	VNG	65	B	50	
S13	BANK	KTB	1	A	TTB	12	B	60	
S13	BANK	BBL	1	A	KKP	2	B	50	
S13	BANK	BBL	1	A	KTB	9	B	50	
S13	BANK	BBL	1	A	TTB	116	B	50	
S13	BANK	KBANK	1	A	KKP	2	B	50	
S13	BANK	KKP	1	A	KTB	4	B	40	
S16	FOOD	CBG	1	A	ICHI	8	B	50	
S23	ETRON	HANA	1	A	KCE	1	B	50	
S24	FIN	SAWAD	1	A	MTC	2	B	80	
S24	FIN	KTC	1	A	SAWAD	1	B	70	
S24	FIN	KTC	1	A	MTC	2	B	70	
S24	FIN	SAWAD	1	A	BAM	4	B	60	
S24	FIN	SAWAD	1	A	THANI	14	B	60	
S24	FIN	JMT	1	A	MTC	1	B	60	
S24	FIN	SAWAD	1	A	JMT	1	B	50	
S24	FIN	MTC	1	A	THANI	9	B	50	
S24	FIN	KTC	1	A	JMT	1	B	40	
S36	COMM	MEGA	1	A	COM7	2	B	40	
S36	COMM	COM7	1	A	HMPRO	2	B	40	
S46	CONS	CK	1	A	ITD	12	B	50	

หมายเหตุ: * ลำดับในการคำนวณค่าหลักประกันรักษาสภาพของค่าความเสี่ยงระหว่างสินค้าอ้างอิง (Inter-Commodity Spread Credit) ให้เป็นไปตาม Risk Parameter File (RPF)